

PCE Endowment Fund
Net Asset Value
As of the Month Ending
9/30/2014

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 29,264.11
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>29,264.11</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	<u>317,574,376.98</u>
Total fixed Income Securities	<u>317,574,376.98</u>

Broad Domestic Equity

SSgA Russell 3000	<u>421,985,300.15</u>
Total Broad Domestic Equity	<u>421,985,300.15</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	134,797,259.34
Lazard International Equities	<u>81,292,161.56</u>
Total Global Equity Ex-U.S.	<u>216,089,420.90</u>

Receivables and Payables

Income Receivable	7.39
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Total Assets

\$ 955,678,369.53

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
9/30/2014

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 7.39	\$ 506.20
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>7.39</u>	<u>506.20</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(2,212,301.09)	608,853.97
	<u>(2,212,301.09)</u>	<u>608,853.97</u>
Broad Domestic Equity		
SSgA Russell 3000	(8,956,123.42)	314,249.93
	<u>(8,956,123.42)</u>	<u>314,249.93</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(5,378,444.27)	(8,275,458.93)
Lazard International Equities	(2,180,271.54)	(4,418,059.06)
	<u>(7,558,715.81)</u>	<u>(12,693,517.99)</u>
Total Investment Income (Loss)	\$ (18,727,132.93)	\$ (11,769,907.89)
Total Invested Assets, Beginning of Period	974,410,811.80	977,867,366.73
Net Contribution (Withdrawal)	(5,309.34)	(10,419,089.31)
Total Assets	<u>\$ 955,678,369.53</u>	<u>\$ 955,678,369.53</u>

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